

2-envelopes and the analytic hierarchy

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The main purpose with this note is to prove that Π_n^1 over the reals will always be the 2-envelope of some functional, while Σ_n^1 will never be. Through the investigation we were led to a lemma on inductive definitions, which seem to be of general interest. We were also led to a study of the weak type 3 functional W defined by $\forall F(W(F) = 0)$.

1. Relativized Π_1^1 -inductive definitions over the reals.

Let ω = the natural numbers, $R = {}^\omega\omega$, and \mathcal{P} the powerset of R . We say that a predicate on $\omega^n \times R^m \times \mathcal{P}^k$ is simple if it is defined by :

i Using the following predicates: ϵ in $R \times \mathcal{P}$ ($\alpha \in A$), Evaluation in R , $\alpha(n) = m$, and in addition : All primitive recursive operations on R and ω may be used as functions.

ii Using the connectives \vee and \neg .

We use A, B, C, S for elements in \mathcal{P} , α, β for elements in R , i, j, k, m, n for natural numbers. γ, δ and λ will denote ordinals. We do not distinguish between the use of a letter as a variable and as a name on a given object.

Let φ be a simple predicate. We say that a variable A occurs positively in φ if all subformulas $t \in A$ occur positively in φ , where t is a term.

We say that a set Ω in $\omega^n \times R^m \times \mathcal{P}^k$ is Π_1^1 if there is a simple predicate φ such that $X \in \Omega \iff \forall \alpha \exists n \varphi(\alpha, n, X)$.

By standard methods we prove that the Π_1^1 -sets are closed under disjunction, conjunction, \forall^ω , \exists^ω and \forall^R . Moreover, if ψ is arithmetic with simple matrix, then there is a Π_1^1 -formula ψ' equivalent to $\forall \alpha \psi$.

Remark: The simple sets will be primitive Kleene-recursive subsets of $\omega^n \times R^m \times \mathcal{R}^k$.

A set $A \subseteq R$ is $\Pi_1^1(S)$ if there is a Π_1^1 -set Ω in $R \times \mathcal{R}$ such that

$$\forall \alpha (\alpha \in A \iff \langle \alpha, S \rangle \in \Omega)$$

A is positive in S if S occurs positive in the definition of Ω .

Definition. Let $\Gamma: \mathcal{R} \rightarrow \mathcal{R}$ and $S \in \mathcal{R}$. We say that Γ is a $\Pi_1^1(S)$ -operator if there is a simple predicate φ such that

$$\alpha \in \Gamma(A) \iff \forall \beta \exists n \varphi(n, \alpha, \beta, A, S)$$

Γ is positive if A occurs positively in φ . If also S occurs positively, we say that Γ is positive in S .

We use some standard notation for inductive definitions :

$$\Gamma^0 = \emptyset, \quad \Gamma^{\gamma+1} = \Gamma^\gamma \cup \Gamma(\Gamma^\gamma)$$

$$\Gamma^\lambda = \bigcup_{\gamma < \lambda} \Gamma^\gamma \text{ when } \lambda \text{ is a limit.}$$

$$\Gamma^\infty = \bigcup_{\Gamma \in \mathcal{O}_n} \Gamma^\lambda$$

Remark: When Γ is positive, Γ will be monotone and thus Γ will have a least fixed point $A = \Gamma^\infty$ such that $\Gamma(A) \subseteq A$.

$\Pi_1^1(S)$ will not in general be normed. When it is, we can use

a theorem of Moschovakis [3] and prove that if Γ is a positive $\Pi_1^1(S)$ operator, then Γ^∞ will be $\Pi_1^1(S)$. We will prove that this is the case for arbitrary S .

Definition. Let Γ be a $\Pi_1^1(S)$ operator defined as above. Let $B \subseteq R$. We define the operator Γ_B by

$$\alpha \in \Gamma_B(A) \iff \forall \beta \in B \exists n \varphi(n, \alpha, \beta, A, S) \quad \& \quad \alpha \in B$$

Remark: If Γ is positive, then Γ_B will be monotone. For arbitrary $\Pi_1^1(S)$ operations Γ :

$$\text{If } B_1 \supseteq B_2, \text{ then } \Gamma_{B_1}(A) \cap B_2 \subseteq \Gamma_{B_2}(A) \subseteq B_2$$

$$\text{For all } B \subseteq R, \quad \Gamma(A) \cap B \subseteq \Gamma_B(A)$$

Definition. Let $\alpha_1, \dots, \alpha_n \in R$. Then $[\alpha_1, \dots, \alpha_n]$ consists of all reals primitive recursive in the sequence $\langle \alpha_1, \dots, \alpha_n \rangle$.

Remark: Let φ, α and β be given, φ simple. Then for all A, S

$$\exists n \varphi(n, \alpha, \beta, A, S) \iff \exists n \varphi(n, \alpha, \beta, A \cap [\alpha, \beta], S \cap [\alpha, \beta])$$

since we in the verification of $\varphi(n, \alpha, \beta, A, S)$ only ask questions about A and S which are primitive recursive in α and β .

We now have sufficient observations to prove the following lemma:

Lemma 1. Let Γ be a positive $\Pi_1^1(S)$ -operator, $S \in \mathcal{R}$. Let $\gamma \in On$. Let $B \subseteq R$ be countable and closed under primitive recursion. Let $\alpha \in B$. Then $\alpha \in \Gamma^\gamma \Rightarrow \alpha \in \Gamma_B^\gamma$.

Proof. Let B be countable and closed under primitive recursion.

We prove the lemma by induction on γ , i.e. $\Gamma^\gamma \cap B \subseteq \Gamma_B^\gamma$, $\Gamma^0 = \Gamma_B^0 = \emptyset$. At limit stages the induction is trivial.

Let $\alpha \in B$ and assume

$$\forall \beta \in B \varphi(n, \alpha, \beta, \Gamma^\gamma, S)$$

Now, let $\beta \in B$ and choose n such that

$$\varphi(n, \alpha, \beta, \Gamma^\gamma, S)$$

Since $[\alpha, \beta] \subseteq B$, we have

$$\varphi(n, \alpha, \beta, \Gamma^\gamma \cap B, S)$$

By induction hypothesis, $\Gamma^\gamma \cap B \subseteq \Gamma_B^\gamma$, and since the operator is positive, we have

$$\varphi(n, \alpha, \beta, \Gamma_B^\gamma, S)$$

But $\beta \in B$ was arbitrary, so $\alpha \in \Gamma_B(\Gamma_B^\gamma) \subseteq \Gamma_B^{\gamma+1}$.

We of course obtain that $\Gamma^\infty \cap B \subseteq \Gamma_B^\infty$ for all countable B closed under primitive recursion.

□

We are able to reverse lemma 1.

Lemma 2. Let Γ be a positive $\Pi_1^1(S)$ -operator, $S \in \mathcal{R}$.
Let $\alpha \in R$ and assume $\alpha \notin \Gamma^\infty$.

Then there is a countable subset B of R such that $\alpha \in B$,
 B is closed under primitive recursion and $\alpha \in \Gamma_B^\infty$.

Proof. The idea is as follows: Assume $\alpha \notin \Gamma^\infty$. By
Skolem-Löwenheim's theorem there is a countable transitive structure
 M such that $M \models \alpha \notin \Gamma^\infty$. Let $B = M \cap R$. Then $(\Gamma^\infty)_M = \Gamma_B^\infty$, and
 $\alpha \notin \Gamma^\infty$.

We will now give a proof along these lines. Let

$$\mathcal{V} = \langle V_K, \epsilon, S, \alpha \rangle, \text{ where } K > |\Gamma|$$

Let $\langle A_\delta \rangle_{\delta \leq \gamma}$ be a sequence. By $\langle A_\delta \rangle_{\delta \leq \gamma}$ is Γ -inductive we
mean the following statement :

$$\forall \delta < \gamma \forall \beta [(\beta \in A_{\delta+1} \iff \forall \beta' \exists n \varphi(n, \beta, \beta', A_\delta, S) \vee \beta \in A_\delta)]$$

$$\wedge \forall \lambda \leq \gamma (\lambda \text{ limit} \Rightarrow A_\lambda = \bigcup_{\delta < \lambda} A_\delta)$$

$$\wedge A_0 = \emptyset.$$

The following two formulas will be valid in \mathcal{V} :

$$I \quad \forall \gamma \in On \quad \forall \langle A_\delta \rangle_{\delta \leq \gamma} (\langle A_\delta \rangle_{\delta \leq \gamma} \text{ is } \Gamma\text{-inductive} \Rightarrow \alpha \notin A_\gamma)$$

$$II \quad \exists \gamma \in On \quad \exists \langle A_\delta \rangle_{\delta \leq \gamma+1} (\langle A_\delta \rangle_{\delta \leq \gamma+1} \text{ is } \Gamma\text{-inductive} \wedge A_{\gamma+1} = A_\gamma).$$

By Skolem-Löwenheim's theorem, let M' be a countable substructure
of \mathcal{V} , elementary equivalent to \mathcal{V} . Let M be the transitive
structure obtained from M' by Mostowski's isomorphism theorem. Since
all natural numbers are in M' , $M \cap R = M' \cap R$. M will be elementary

equivalent to \mathcal{V} , and thus formulas I and II hold in M . Let $B = M \cap R$. B is countable and closed under primitive recursion.

Now, let γ and $\langle A_\delta \rangle_{\delta \leq \gamma+1}$ come from II in M .
 $(\langle A_\delta \rangle_{\delta \leq \gamma+1} \text{ is } \Gamma\text{-inductive})_M$ means :

$$\forall \delta < \gamma+1 \quad \forall \beta \in B (\beta \in A_{\delta+1} \iff \forall \beta' \in B \exists n \varphi(n, \beta, \beta', A_\delta, (S)_M))$$

$$\wedge \lambda \leq \gamma+1 \quad (\lambda \text{ limit} \Rightarrow A_\lambda = \bigcup_{\delta < \lambda} A_\delta)$$

$$\wedge A_0 = \emptyset.$$

Here $(S)_M = S \cap B$. Thus $A_\delta = \Gamma_B^\delta$ for all $\delta \in \text{On} \cap M$

From I we have that $\alpha \notin A_{\gamma+1} = \Gamma_B^{\gamma+1} = \Gamma_B^\infty$

This ends the proof.

Remark: If γ is a countable ordinal we have

$$\alpha \in \Gamma^\gamma \iff \forall B (B \text{ is countable} \wedge \alpha \in B \wedge B \text{ is closed under primitive recursion} \Rightarrow \alpha \in \Gamma_B^\gamma)$$

This is either proved by induction on γ or by a proof similar to that of lemma 2.

If γ is not countable, the statement is false if and only if $|\Gamma| > \gamma$.

Theorem 1. Let Γ be a positive $\Pi_1^1(S)$ -operator, $S \in \mathcal{R}$. Then Γ^∞ is $\Pi_1^1(S)$. Moreover, if Γ is positive in S , then Γ^∞ is positive in S .

Proof. By lemma 1 and 2 we have

$$\alpha \in \Gamma^\infty \iff \forall B(\alpha \in B \text{ \& } B \text{ is countable \& } B \text{ is closed under primitive recursion} \Rightarrow \alpha \in \Gamma_B^\infty).$$

All Γ_B 's will be monotone operators.

Let $\beta \in R$, $B_\beta = \{\beta_n; n \in \omega\}$, where we use some standard primitive recursive decomposition of a real to a sequence of reals. The predicate ' $\alpha \in B_\alpha$ & B_α is closed under primitive recursion' will be arithmetic. We claim that $\Gamma_{B_\beta}^\infty$ will be $\Pi_1^1(S, \beta)$ uniform in β .

We translate Γ_{B_β} to the inductive definition Γ_0 on ω by

$$n \in \Gamma_0(T) \iff \beta_n \in \Gamma_{B_\beta}(\{\beta_m; m \in T\})$$

Then

$$n \in \Gamma_0^\infty \iff \forall T(\forall m(m \in \Gamma_0(T) \Rightarrow m \in T) \Rightarrow n \in T)$$

Since the expression ' $m \in \Gamma_0(T)$ ' occurs positively here, this will be $\Pi_1^1(S, \beta)$, uniform in β , and positive in S if Γ is positive in S .

Γ_0^∞ may be translated back to

$$\alpha \in \Gamma_{B_\beta}^\infty \iff \exists n(\alpha = \beta_n \text{ \& } n \in \Gamma_0^\infty).$$

This ends the proof of the claim.

Now

$$\alpha \in \Gamma^\infty \iff \forall \beta(B_\beta \text{ is closed under primitive recursion \& } \alpha \in B_\beta \Rightarrow \alpha \in \Gamma_{B_\beta}^\infty)$$

This is $\Pi_1^1(S)$ and positive in S if Γ is.

2. Recursion in W.

Definition. Let W be the type-3-functional defined by $\forall F(W(F) = 0)$.

Theorem 2. Let S be a functional, the type of $S \leq 2$.
Then

$$2\text{-sc}(W, S) = 2\text{-sc}(S)$$

$$2\text{-en}(W, S) = \forall^R(2\text{-en } S) = \text{The least family including } 2\text{-en}(S) \\ \text{that is closed under universal} \\ \text{quantifiers over the continuum.}$$

Proof. Let S be as in the theorem. First we prove that $2\text{-sc}(S) = 2\text{-sc}(S, W)$. The idea is that W only checks totality, and thus total S, W -computable functions will be S -computable. To be more precise, we find a primitive recursive function f such that when $\{e\}^{S, W}(x) \simeq m$, then $\{f(e)\}^S(x) \simeq m$. Then, if $\{e\}^{S, W}$ is a total function, $\{f(e)\}^S$ will be the same total function.

Define $g(e, s)$ in the following way :

When e codes initial computations, let $g(e, s) = e$.

When e is an index for composition, i.e. $e = \langle 4, n, e_1, e_2 \rangle$,
let $g(e, s) = \langle 4, n, g(e_1, s), g(e_2, s) \rangle$.

The cases when e is an index for primitive recursion or permutation are treated similarly.

If e is an index for the schema for application of W then $\{e\}^{S, W}(e', a) \simeq 0 \iff \lambda \beta \{e'\}^{S, W}(\beta, a)$ is total. Let $g(e, s)$ be an S -index for the function h where $h(e', a) = 0$ for all e', a .

If $e = \langle 9, n, m \rangle$ (schema for diagonalization), let $g(e, s) = t(s)$ where t is a primitive recursive function such that for all s, x, a :

$$\{ \{s\}_{pr}(x) \}^S(a) \simeq \{t(s)\}^S(x, a, b)$$

By the recursion theorem for primitive recursion, there is a number s such that for all e :

$$g(e, s) = \{s\}_{pr}(e)$$

Let $f(e) = g(e, s)$ for this s . By induction on the length of the computation $\{e\}^{S, W}(x) \simeq m$ we prove that $\{f(e)\}^S(x) \simeq m$.

Interesting cases :

1. e is an index for the schema for application of W .
Suppose $\{e\}^{S, W}(e', a) \simeq 0$.

$$\{f(e)\}^S(e', a) \simeq 0 \text{ because } \{f(e)\}^S(e', a) \simeq h(e', a) = 0$$

2. $e = \langle 9, n, m \rangle$. Suppose $\{e\}^{S, W}(e', a, b) \simeq m$. Then $\{e'\}^{S, W}(a) \simeq m$. By induction hypothesis :

$$\{f(e)\}^S(a) \simeq m. \text{ Since } f(e') = g(e', s) = \{s\}_{pr}(e') :$$

$$\{ \{s\}_{pr}(e') \}^S(a) \simeq m. \text{ Hence } \{t(s)\}^S(x, a, b) \simeq m.$$

$$\text{Since } f(e) = g(e, s) = t(s), \{f(e)\}^S(x, a, b) \simeq m.$$

This proves the induction, and hence that

$$2-sc(S) = 2-sc(S, W).$$

Remark: This is a reindexing. See Harrington [1] for definition.

Then we prove that $2\text{-en}(S,W)$ is closed under \forall^R . Let $A \subseteq R \times R$ be S,W semi computable. Let $\alpha \in B \iff \forall \beta \langle \alpha, \beta \rangle \in A$.

Let φ be S,W -computable such that

$$\varphi(\langle \alpha, \beta \rangle) \downarrow \iff \langle \alpha, \beta \rangle \in A$$

Define the S,W -computable function ψ by

$$\psi(\alpha) = W(\lambda \beta \varphi(\alpha, \beta))$$

Then

$$\psi(\alpha) \downarrow \iff \lambda \beta \varphi(\alpha, \beta) \text{ is total} \iff \forall \beta \varphi(\alpha, \beta) \downarrow \iff \alpha \in B$$

What is left to prove is that the set of W,S -computations is an $\forall^R(2\text{-en } S)$ -set. We will, in fact prove that the set of W,S -computations is $\Pi_1^1(S)$.

A proper investigation of Kleene's schemata [2] gives that the W,S -computations are given by a positive $\Pi_1^1(S)$ -operator. We may then use theorem 1.

The definition of the operator is trivial except in the following cases :

Composition. $\Phi(b) = \psi(X(b), b)$

Given indices e_1, e_2 and e_3 for Φ, ψ and X we have

$$\langle e_1, b, n \rangle \in \Gamma(A) \iff \exists m (\langle e_2, m, b, n \rangle \in A \ \& \ \langle e_3, b, m \rangle \in A)$$

Case 8. $\Phi(\alpha^j, b) = \alpha^j(\lambda \alpha^{j-2} X(\alpha^j, \alpha^{j-2}, b))$

If $j = 3$, there is only W to use. Let \hat{W} be a fixed index for W , and e the index for X . Then

$$\langle \hat{W}, e, b, n_0 \rangle \in A \iff \forall n \exists n \langle e, n, b, m \rangle \in A$$

$$\& \ \forall \beta (\forall n, m (\langle e, n, b, m \rangle \in A \Rightarrow \beta(n) = m) \Rightarrow n_0 S(\beta)).$$

Here A occurs positively, and the claim and theorem is established.

Corollary 1. Let $n \in \omega$.

Π_n^1 on R is the 2-envelope of some type ≤ 3 functional.

Proof. If $n = 1$, this is known $\Pi_1^1 = 2\text{-en}(^2E)$. If $n > 1$, let S be the characteristic function of a complete Σ_{n-1}^1 -set of reals. Obviously $\Sigma_{n-1}^1 \leq 2\text{-en}(S)$. Given $\alpha \in R$, the set of Kleene-computations over ω in S and α is given by a $\Delta_1^1(S, \alpha)$ inductive definition, uniform in α . In fact, all cases will be arithmetic, except case 8, recursion in S . Here the Π -form is given in the proof of theorem 2, the Σ -form will be

$$\langle \hat{S}, e, b, n_0 \rangle \in A \iff \forall n \exists m \langle e, n, b, m \rangle \in A$$

$$\& \exists \beta (\forall m \langle e, m, b, \beta(m) \rangle \in A \& S(\beta) = n_0).$$

Since WO (well-ordering of ω) is arithmetic in S , the set of Kleene-computations over ω in S, α will be $\Delta_n^1 \alpha$, uniform in α . So $2\text{-en}(S) \subseteq \Delta_n^1$.

$$\forall^R(\Sigma_{n-1}^1) = \forall^R(\Delta_n^1) = \Pi_n^1, \text{ so}$$

$$2\text{-en}(S, W) = \forall^R(2\text{-en } S) = \Pi_n^1.$$

Corollary 2. Σ_n^1 is not the 2-envelope of any functional.

Proof. For functionals of type ≤ 2 , this was proved by Moschovakis in [3], and independently by Kechris. Let $f_p(U) \geq 3$. Then W is recursive in U . From the proof of theorem 2 we see that $2\text{-en}(U)$ is closed under \forall^R . This is not the case for Σ_n^1 , so $2\text{-en}(U) \neq \Sigma_n^1$.

Corollary 3.

$$2\text{-en}(W) = 2\text{-en}(W_1, {}^2E) = 2\text{-en}({}^2E) = \Pi_1^1$$

$$2\text{-sc}(W) = \text{the recursive sets}$$

$$2\text{-sc}(W_1, {}^2E) = 2\text{-sc}({}^2E) = \Delta_1^1.$$

For any functional U , let $\text{Th}(U)$ denote the Kleene theory of U over R with associated length function. We see that $\text{Th}({}^2E)$ and $\text{Th}({}^2E, W)$ have the same 2-envelopes and the same 2-section. In both theories we have arbitrary long countable computations. However, if S is arbitrary $\text{tp} \leq 2$ we shall see that in $\text{Th}(S, W)$ it is a 'quick' operation to check that a tuple is a computation.

The set of computations in $\text{Th}(S, W)$ is given by a $\Pi_1^1(S)$ -expression.

$$\sigma \text{ is a computation} \iff \forall \alpha \exists n \varphi(\alpha, n, \sigma, S)$$

where φ is simple. Given α, n and σ we may effectively in α, σ, S decide whether $\varphi(\alpha, n, \sigma, S)$ holds or not. Thus there is a S -recursive function f such that $f(\alpha, \sigma) \downarrow \iff \exists n \varphi(\alpha, n, \sigma, S)$, and when $f(\alpha, \sigma) \downarrow$, the computation will be finite.

Let $g(\sigma) = W(\lambda \alpha f(\alpha, \sigma))$. If $g(\sigma) \downarrow$ the length of the computation will be at most ω .

Corollary 4. $\text{Th}(W, S)$ is not p -normal, i.e. we cannot compare lengths.

Proof. It is not hard to construct a computation in W whose length is greater than ω , and which has a natural number as argument. p -normality and the observation above would yield that the set of

computations were computable.

Thus $\text{Th}({}^2E)$ and $\text{Th}({}^2E, W)$ are different, although they have the same envelopes and the same sections. This contrasts that in the normal case, equality between envelopes gives equivalence between theories.

Observe that $2\text{-en}(S, W)$ will always be closed under \exists^ω .
However,

Conjecture. Let S be an arbitrary type-2-functional. In general, the functional

$$\varphi(A, a) \simeq 0 \iff \exists n \in \omega (\langle n, a \rangle \in A)$$

will not be W, S -computable in the sense of Moschovakis i.e. there is no index e such that

$$\{e\}^{W, S}(e', \vec{x}) \simeq 0 \iff \exists n \{e\}^{W, S}(n, \vec{x}) \simeq 0$$

and $\|\langle e, e', x \rangle\|_{W, S} > \inf\{\|\langle e', n, \vec{x}, 0 \rangle\|_{W, S} ; n \in \omega\}$

The conclusion is false when $S = {}^2E$.

P. Aczel proved that the partial functional

$$\varphi(f) \simeq 0 \iff \exists n f(n) \downarrow$$

is not computable in any total functional.

Let $\Pi_1^1(S)\text{-ind} = \{\Gamma^\omega ; \Gamma \text{ is a positive } \Pi_1^1(S)\text{-operator}\}$

$$|\Pi_1^1(S)|_{df} = \text{Sup}\{|\Gamma| ; \Gamma \text{ is a positive } \Pi_1^1(S)\text{-operator}\}.$$

Problem. Let $|S, W|$ denote the supremum of the lengths of computations in $\text{Th}(S, W)$. Will $|S, W| = |\Pi_1^1(S)|$?

Remark. If the conjecture above is disproved for arbitrary S , we have a positive solution to the problem, by the first recursion theorem. We will always have $|S, W| \leq |\Pi_1^1(S)|$, since the set of computations is given by a $\Pi_1^1(S)$ -inductive definition.

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